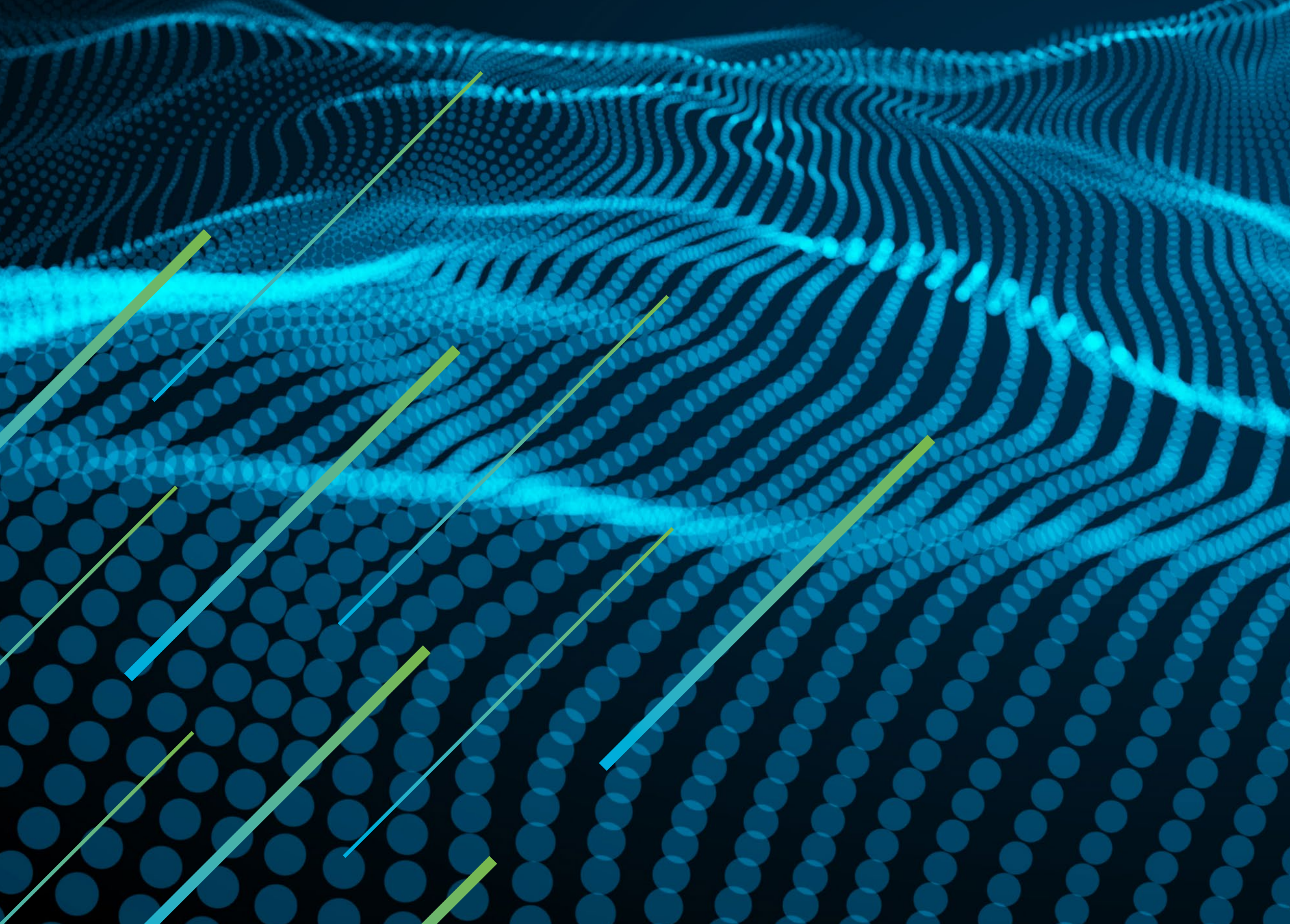
HYMANS # ROBERTSON

Meet our Economic Scenario Service (ESS) Team

The Hymans Robertson Economic Scenario Service (ESS) is supported by a dedicated team comprising of actuaries, mathematical modellers, financial economic experts, architects and developers with a combined experience of more than 75 years. To better demonstrate the breadth of resource available to you, find biographical profiles of each of our ESS team members below.



Product Leadership and Operations

David McGruther

Contact

Product leader for ESS

Responsibilities

David is a partner with responsibility for developing our modelling strategy. In the ESS team his role involves integrating the team's activities with the wider strategic goals of the firm.

Qualifications

Fellow of the Institute and Faculty of Actuaries

Experience

David is a consulting actuary with over 15 years' experience spanning our actuarial, insurance and investment solutions and covering a variety of projects including strategic asset allocation, investment reviews, asset liability modelling, longevity risk and retail investment solutions. Recently David's focus has been on embedding our financial modelling and analytics capabilities (including the ESS) in our new retail wealth propositions.

Other activities

David has more interests (kayaking, swimming, cycling etc) than he has time to pursue due to having a young family, but is thinking strategically by systematically brainwashing both his boys into having similar interests.

Linda Howarth

Contact

Delivery lead for ESS

Responsibilities

Linda is a Delivery Lead within I&A, supporting the ESS team by helping to manage and co-ordinate their activities and being a central contact point for other teams.

Qualifications

BSc Mathematics

Experience

Linda started her career as a developer specialising in valuations and projections, before expanding into team/project management. In her last role she was responsible for both technical and people management for a large pension's digital transformation programme.

Other activities

Linda is a knitter (her family would say professional knitter, given the number of hours she spends at it). Be warned all – bootees are regularly knitted for any small humans she hears about.

Modellers

Ben Clare, PhD FIA

Contact

Risk & Modelling Consultant

Responsibilities

Ben is a Risk and Modelling Consultant in the Insights and Analytics team at Hymans Robertson. He is primarily involved in the research and development of stochastic risk models in the ESS and their associated calibration methodologies; and the strategic and commercial development of the ESS.

Qualifications

Fellow of the Institute and Faculty of Actuaries; PhD in Mathematics (number theory).

Experience

Ben has over 16 years' experience including: financial modelling, actuarial consulting, business analysis and banking. He has detailed knowledge of mathematical finance, model building, the UK pensions and banking markets and model development in various languages (VBA, F#, C# and Python). Extensive experience of managing and mentoring individual people and teams.

Other activities

Ben enjoys mathematical research in number theory, running and coding.

Mayukh Gayen, PhD FIA CERA

Contact

Risk & Modelling Consultant

Responsibilities

Mayukh is a Risk and Modelling Consultant in the Insights and Analytics team at Hymans Robertson. He undertakes mathematical modelling and calibration of the in-house Economic Scenario Generator, and is actively involved in technical documentation and consulting across the firm regarding the ESS models. He also facilitates collaboration with academics and universities on modelling research projects. Mayukh is also currently leading the climate risk modelling initiatives within the firm.

Qualifications

Mayukh is a qualified actuary and holds the Chartered Enterprise Risk Actuary accreditation. Previously, he completed a PhD in Actuarial Science, with research covering stochastic economic capital modelling methods; aggregation and disaggregation of economic capital; various types of stochastic asset and mortality models etc. Mayukh completed the IFoA's Certificate in Data Science. He is also BSc and MSc in Mathematics, MSc in Actuarial Science and MTech in Industrial Mathematics and Scientific Computing.

Experience

Mayukh has over 12 years' experience across life insurance pricing, valuation, solvency and capital modelling; Economic Scenario Generation models; and actuarial audit. He is also passionate about climate risk modelling. Mayukh has previously managed multiple teams in a leadership capacity, and successfully delivered projects to clients.

Other activities

Mayukh is an ardent lover of music, travelling, international cuisines, science and philosophy. He is active in learning and teaching Indian classical vocal music and Sanskrit in the UK; and is also a board member of the UK Asian Film Festival working for the cause of mental health, gender equality and LGBTQ+.

Nick Blackbeard, PhD

Contact

Risk & Modelling Consultant

Responsibilities

Nick is a Risk and Modelling Consultant in the Insights and Analytics team at Hymans Robertson. His primary role is to develop and maintain the econometric models and has been involved in modelling projects such as estimating the volatility of smoothed property indices to calibrate our economic scenario generator to market data. Other responsibilities include helping users across the firm access and use Hymans' economic scenario generator, and developing and maintaining proprietary R packages.

Qualifications

PhD in applied mathematics (synchronisation and chaos in lasers) and a nearly qualified actuary.

Experience

Nick has 9 years' experience working with pension schemes either working directly with trustees, or risk modelling such as asset liability modelling and liability driven investment, development work including coding, and more recently in the team supporting Hymans' economic scenario generator. Nick's very much at home playing around with new concepts or ideas and enjoys building bespoke models / packages.

Other activities

Nick has a lifelong enjoyment of outdoor activities particularly rock climbing and cycling. He has a young family and loves sharing this enthusiasm with them.

Louise Juul Mousten, MSc

Contact

Risk & Modelling Consultant

Responsibilities

Louise is a risk and modelling consultant within the Insights and Analytics team at Hymans Robertson. She is involved in modelling and calibration of the ESS models, specifically leading on the R/C# projects in creating prototype models and other bespoke modelling projects.

Qualifications

MSc in Mathematic and Economics
Member of The Danish Society of Actuaries

Experience

Louise has 5 years' experience working with quantitative investment strategies, risk management and financial modelling within the pension and insurance industry in Denmark. She has knowledge of mathematical finance, model building and development in various languages (VBA, F#, R and Python), including extensive knowledge of the solvency II framework.

Other activities

Louise enjoys running, road cycling, traveling, and relaxing by hanging out with friends and family.

Joe Meagher, PhD

Contact

Risk & Modelling Consultant

Responsibilities

Joe is a Risk & Modelling Consultant in the Insights and Analytics team at Hymans Robertson. A new addition to the team, his primary role involves developing and maintaining the ESS models and calibrations, focusing on their academic and market research. He also woks of projects in the Model Prototyping Lab, where he is developing statistical models to support analyses of the firms' Gender Pay Gap. Collaborating with universities on various research projects is also one of his domain.

Qualifications

PhD in Statistics

Experience

Before joining Hymans Joe was as a Research Statistician at University College Dublin, having earned a PhD in Statistics at University of Warwick in 2020. His research focussed on developing Bayesian statistical methods for applied problems, and he worked on projects across Social Science, Epidemiology, and Biology. In particular, he spent a lot of time writing code, mostly in R, and has a deep expertise in methods for inference and uncertainty quantification.

Other activities

Outside of work Joe try keeps himself busy. He plays play Gaelic Games (Hurling & Football) and does some training most days, although that may change when his first child arrives in March '23. He also enjoys bikes, trains, parkrun, the occasional pint, and a pointless challenge.

Ruairidh West, MA PgD

Contact

Actuarial Analyst

Responsibilities

Ruairidh is an actuarial analyst and divides his time between the Actuarial and Benefits Specialists team and the ESS team at Hymans Robertson. As a member of the ESS team he is actively involved in the efficient operation and development of regular ESS processes and other ESS calibration implementations to meet client needs.

Qualifications

Master of Arts degree in Economics; Postgraduate Diploma in Economic Management and Policy.

Experience

Ruairidh has 7 years' experience in actuarial and financial modelling and analysis. He has development experience in VBA, R and Python. Ruairidh has experience in the development of Models in Excel and VBA for checking actuarial valuations, which is now in general use within the pensions team.

Other activities

Ruairidh captains his rugby team, which he has been a member of for many years. He is an avid Glasgow Warriors fan, following them around Europe (pre lockdown of course).

Samuel M Amoh, MSc

Contact

Actuarial Analyst

Responsibilities

Samuel is an Actuarial Consultant within the Insights and Analytics team at Hymans Robertson. He supports the modelling and calibration side of the ESS team, focussing on delivery of regular calibration outputs, automation of processes, R modelling and client projects.

Qualifications

BSc and MSc Actuarial Science.
Nearly Qualified Actuary (IFoA)

Experience

Samuel has experience in actuarial and financial modelling and analysis. He is skilled in VBA, Excel, R and Python. Samuel previously worked as a Pensions Analyst for Aviva where he worked primarily in the workplace pensions industry.

Other activities

Samuel enjoys sports in general, mostly watching football and basketball. He also loves listening to music and watching movies with friends and family to keep up with each other.

Adeetya Tantia, MSc, MS

Contact

Risk & Modelling Consultant

Responsibilities

Adeetya is a Risk Modelling Consultant in the Insights and Analytics team at Hymans Robertson. He is engaged in the maintenance and development of the ESS simulation engine, including the design and governance around it. Adeetya supports the mathematical analysis and modelling of the yield curves alongside other ESS models. He also consults on bespoke data science projects within Hymans.

Qualifications

Nearly Qualified Actuary (IFoA)
MSc in Actuarial Management
BS & MS in Science (Biology)

Experience

Adeetya has 3 years of experience developing systems for pricing, reserving, claims management, regulatory requirements such as Solvency II and other essential operational activities at insurtechs in India and large insurers in the UK.

Other activities

Adeetya is learning to play the guitar and is a tech and self-hosting enthusiast, building his own mechanical keyboards and computers. He also enjoys studying philosophy and is an avid devourer of podcasts, longform articles and books. Currently, he is also the student editor of the IFoA's Actuary magazine.

Developers

Bryan Ghosh, MA MSc

Contact

Software Developer

Responsibilities
Bryan is a Software Developer within the Insights and Analytics team at Hymans Robertson. He is involved in the software design and build of Economic Scenario Generator services.

Qualifications
MA Mathematics; MSc Computing.

Experience
Bryan has 8 years' experience as a professional developer, in the telecommunications industry prior to moving into financial services with Hymans Robertson. A full-stack developer with experience across multiple technology ecosystems, Bryan is skilled across design, build and maintenance of complex systems.

Other activities
Bryan is also a stand-up comedian and comedy enthusiast, as well as an unremarkable guitarist.

Ross Sheppard, BSc

Contact

Software Developer

Responsibilities
Ross is a software developer working on maintaining and continuous development of the Economic Scenario Generator simulation engine.

Qualifications
BSc Mathematics & Computer Science.

Experience
Ross has 4 years' prior experience working as a full-stack developer on eLearning products for a wide variety of public and private sector clients. He also brings his experience of competing in international mathematical modelling competitions to the team.

Other activities
After work Ross enjoys playing badminton to destress and relaxing by having friends over for food and boardgames.